

Euronext[®] Eurozone ESG Leaders 40 EW

Objective

The Euronext[®] Eurozone ESG Leaders 40 EW, is an equal weighted index that reflects the performance of the top 40 stocks, based on their ESG performance, out of the 75 Largest stocks in term of free float market capitalization, admitted to listing on the main markets of Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain. The weights of the constituents are reset to equal weight at the quarterly rebalances. The index serves as an underlying for structured products, funds and exchange traded funds.

Investability

Stocks are screened to ensure liquidity and selected to ensure that the index is investable.

Transparency

The index rules are available on our website. All our rulebooks can be found on the following webpage:

<https://live.euronext.com/en/products-indices/index-rules>.

Statistics

Mar-21

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap weighted		Q1 2021	7,35%	P/E Incl. Neg LTM	22,70
Free float			YTD	7,35%	P/E Incl. Neg FY1	19,23
			2020	-7,76%	P/E excl. Neg LTM	30,76
			2019	18,93%	P/E excl. Neg FY1	19,23
			2018	-11,34%	Price/Book	2,92
					Price/Sales	2,12
					Price/Cash Flow	7,33
					Dividend Yield (%)	2,62%
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		54,94	2 Year	3,41%	Sharpe Ratio 1 Year	not calc.
Median		44,89	3 Years	2,41%	Volatility 30 Day	10,22
Largest		182,96	5 Years	5,22%		
Smallest		19,32	Since Base Date 30-Dec-2008	5,72%		
Component Weights		(%)				
Largest		2,82				
Smallest		2,3				
Top ten		26,16				

Performance others

Euronext Eurozone ESG Leaders 40 EW NR		(%)	Euronext Eurozone ESG Leaders 40 EW GR		(%)	Euronext Eurozone ESG Leaders 40 EW D 5%		(%)
Q1 2021		7,57%	Q1 2021		7,64%	Q1 2021		6,26%
YTD		7,57%	YTD		7,64%	YTD		6,26%
2020		-5,80%	2020		-5,16%	2020		-10,40%
2019		22,52%	2019		23,76%	2019		16,55%
2018		-9,08%	2018		-8,26%	2018		-13,54%
EN Eurozone ESG Leaders 40 EW D3 5%		(%)	EN Eurozone ESG Leaders 40 EW D 4%		(%)			
Q1 2021		6,65%	Q1 2021		6,52%			
YTD		6,65%	YTD		6,52%			
2020		-9,05%	2020		-9,50%			
2019		18,31%	2019		17,72%			
2018		-12,22%	2018		-12,66%			

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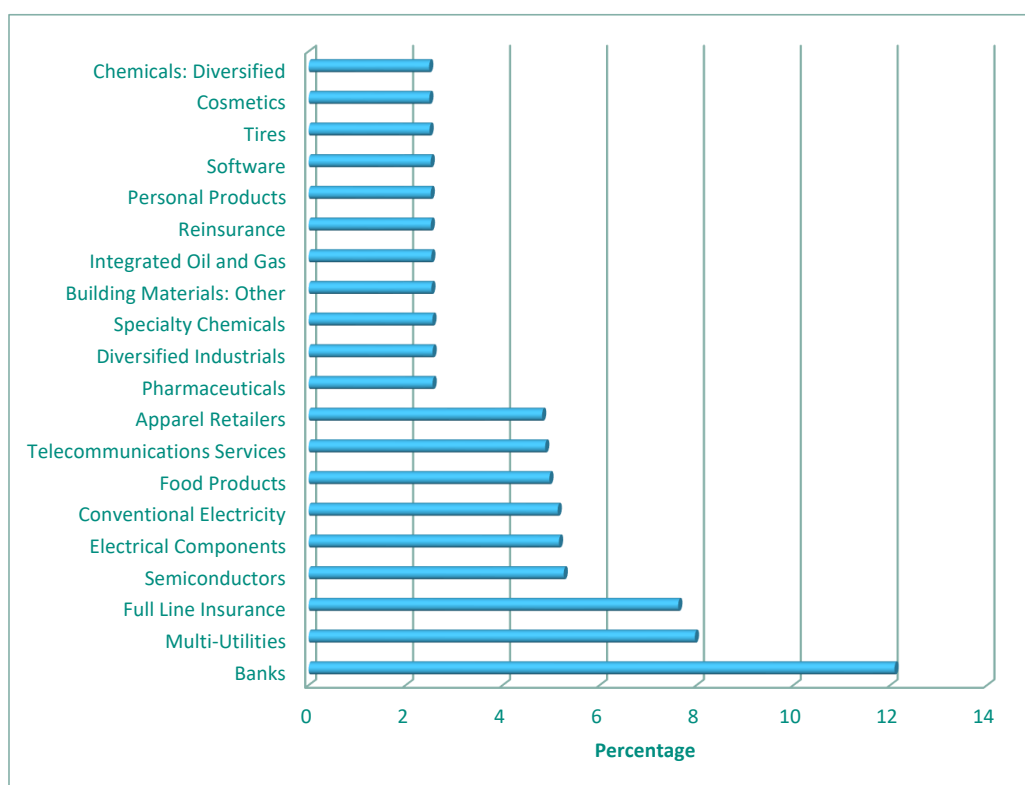
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Index Facts

Categories	Facts
Weighting	Equal weight
Component Number	40
Review Frequency	Quarterly reviews effective after the third Fridays of March, June, September, and December
Calculation and Distribution	Price, Net Return Gross Return and Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	Euronext Eurozone ESG Leaders 40 EW (NL0012758544) 1,000 as of 31 December 2008
	Euronext Eurozone ESG Leaders 40 EW NR (NL0012758551) 1,000 as of 31 December 2008
	Euronext Eurozone ESG Leaders 40 EW GR (NL0012758569) 1,000 as of 31 December 2008
	Euronext Eurozone ESG Leaders 40 EW Decrement 5% (NL0012758577) 1,000 as of 31 December 2008
	Euronext Eurozone ESG Leaders 40 EW Decrement 3.5% (NL0013639420) 1,000 as of 31 December 2008
	Euronext Eurozone ESG Leaders 40 EW Decrement 4% (FR0013478708) 1,000 as of 31 December 2008
Date Introduced	The PR,NR,GR, 5% Decrement indices were introduced on 23 January 2018 The 3.5% Decrement index was introduced on 05 June 2019 The 4% Decrement index was introduced on 29 January 2020
Settlement Procedure	N.A.

Sector allocation - Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
E.ON SE	EONGN	DE	Multi-Utilities	2,82
RWE AG	RWEG	DE	Multi-Utilities	2,66
STMICROELECTRONICS	STM	FR	Semiconductors	2,64
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,62
LEGRAND	LR	FR	Electrical Components	2,60
ENEL	ENEI	IT	Conventional Electricity	2,58
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,56
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,56
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,56
SANOFI	SAN	FR	Pharmaceuticals	2,56
SIEMENS AG	SIE	DE	Diversified Industrials	2,56
IBERDROLA	IBE	ES	Conventional Electricity	2,55
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,55
DSM KON	DSM	NL	Food Products	2,54
CRH PLC ORD	CRG	IE	Building Materials: Other	2,53
AXA	CS	FR	Full Line Insurance	2,53
ENI	ENI	IT	Integrated Oil and Gas	2,53
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2,53
MUNICH RE	MUVGN	DE	Reinsurance	2,52
UNILEVER	UNA	NL	Personal Products	2,52
SAP	SAPG	DE	Software	2,52
MICHELIN	ML	FR	Tires	2,49
BNP PARIBAS ACT.A	BNP	FR	Banks	2,49
ENGIE	ENGI	FR	Multi-Utilities	2,49
L'OREAL	OR	FR	Cosmetics	2,49
BASF	BAS	DE	Chemicals: Diversified	2,48
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,48
INTESA SANPAOLO SPA	ISP	IT	Banks	2,48
BANCO SANTANDER CENT	SAN	ES	Banks	2,46
PERNOD RICARD	RI	FR	Distillers and Vintners	2,44
DANONE	BN	FR	Food Products	2,43
KERING	KER	FR	Apparel Retailers	2,42
INDITEX	ITX	ES	Apparel Retailers	2,40
HEINEKEN	HEIA	NL	Brewers	2,39
VINCI	DG	FR	Construction	2,37
NOKIA	NOKIA	FI	Telecommunications Equipment	2,36
UNICREDIT	CRDI	IT	Banks	2,36
ADIDAS AG	ADSGN	DE	Footwear	2,32
TELEFONICA	TEF	ES	Telecommunications Services	2,31
BBVA	BBVA	ES	Banks	2,30